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OMB APPROVAL

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SECURITIES AND EXCHANGE COMMISSION SECURITIES AND EXCHANGE COMMISSION SECURITIES AND EXCHANGE COMMISSION SECURITIES POR response. . . . 2.00 Washington D.C. 20540

FORM 19b-4(e)

FEB % 1 2007

Information Required of a Self-Regulatory Organization Listing and Trading, a NewARKET REGULATION Derivative Securities Product Pursuant to Rule 19b-4(e) Under the Securities Exchange Act of 1934

READ ALL INSTRUCTIONS PRIOR TO COMPLETING FORM Part I **Initial Listing Report** 1. Name of Self-Regulatory Organization Listing New Derivative Securities Product: The NASDAQ Stock Market LLC (traded pursuant to unlisted trading privileges) 2. Type of Issuer of New Derivative Securities Product (e.g., clearinghouse, broker-dealer, corporation, etc.): Open End Management Investment Company 3. Class of New Derivative Securities Product: **Index Fund Shares** 4. Name of Underlying Instrument: S&P SmallCap 600 Index 5. If Underlying Instrument is an Index, State Whether it is Broad-Based or Narrow-Based: **Broad-based** 6. Ticker Symbol(s) of New Derivative Securities Product: 7. Market or Markets Upon Which Securities Comprising Underlying Instrument Trades: Listed on: NASDAQ, NYSE, Amex 8. Settlement Methodology of New Derivative Securities Product: Regular way settled through NSCC on NASDAQ T + 3 MAR 1 3 2007 9. Position Limits of New Derivative Securities Product (if applicable): N/A)FINANCIAL Part II Execution The undersigned represents that the governing body of the above-referenced Self-Regulatory Organization has duly approved, or has duly delegated its approval to the undersigned for, the listing and trading of the above-referenced new derivative securities product according to its relevant trading rules, procedures, surveillance programs and listing standards. Name of Official Responsible for Form: Gary N. Sundick Title: Securities Exchange Act of 1934 Vice President, Listing Qualifications Act Telephone Number: 301 978-5214 19b-4 Section Manual Signature of Official Responsible for Form: 19b-4(z) Rule FEB 2 1 2007 Public_ Date: Availability:

SEC 2449 (6-01)